Single models of multivariate collective models

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Abstract

Univariate collective models have an important role in Risk Theory. In this paper we extended models to the multivariate case.

We carry out inference for these models. Our treatment is based on asymptotic distributions which are very convenient since, as it happens in many important situations, we have large samples.

For illustrate our approach we present an application to forest fires in Portugal. Namely, we analyze the number and burned area of wildfires in Portugal for 5 regions between 1975 and 2007.

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